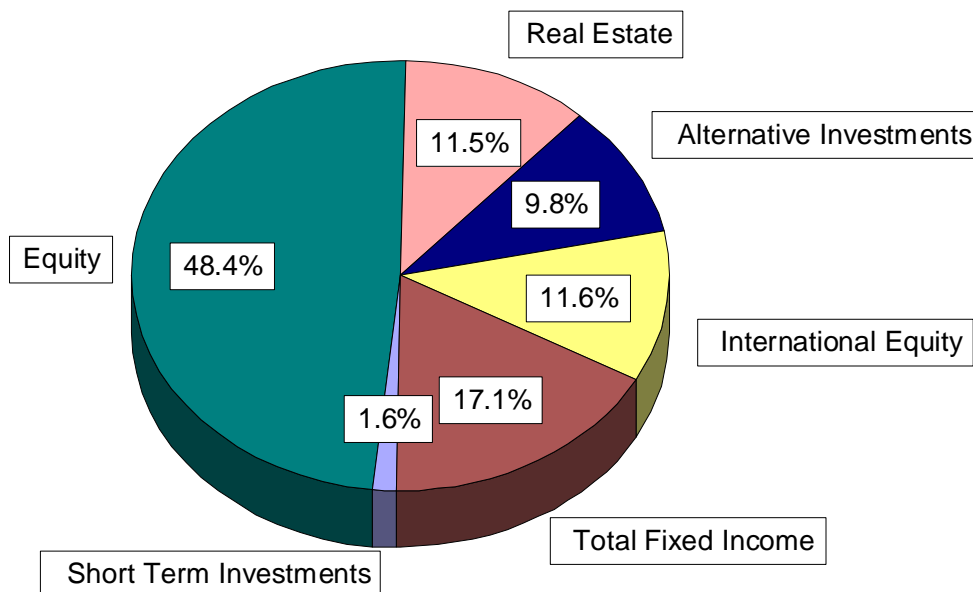


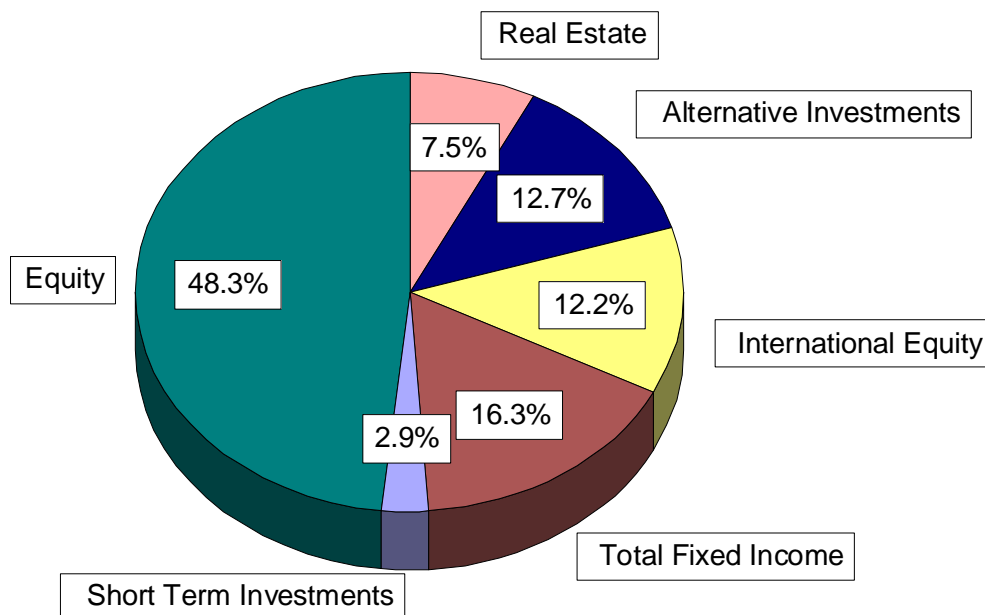
Asset Allocation of the Judges Retirement System
Fiscal Year Ended September 30, 2006



LARGEST STOCK HOLDINGS BY MARKET VALUE FISCAL YEAR ENDED SEPTEMBER 30, 2006			
RANK	SHARES	STOCKS	MARKET VALUE
1	67,476	Exxon Mobil Corp.	\$4,527,600
2	110,022	General Electric Corp.	3,883,771
3	68,060	Citigroup Inc.	3,380,527
4	54,863	Bank of America Corp.	2,939,011
5	96,622	Microsoft Corp.	2,640,682
6	89,412	Pfizer Inc.	2,535,731
7	34,005	American International Group	2,253,195
8	34,530	Proctor and Gamble	2,140,187
9	32,528	Johnson & Johnson	2,112,346
10	44,768	JP Morgan Chase	2,102,306

Source: Judges Retirement Systems' Financial Report and Actuarial Valuation

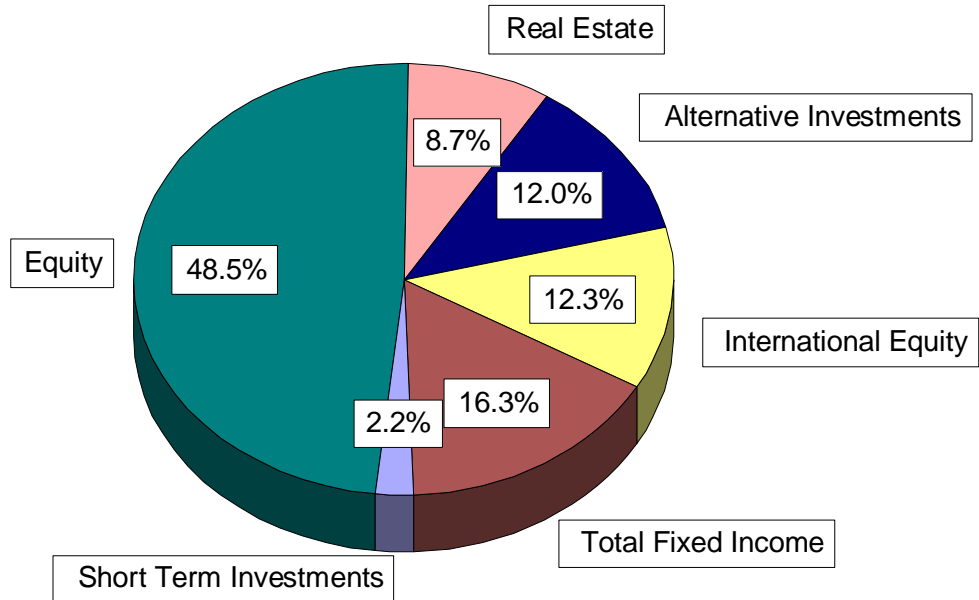
Asset Allocation of the Public School Employees Retirement System
Fiscal Year Ended September 30, 2006



LARGEST STOCK HOLDINGS BY MARKET VALUE FISCAL YEAR ENDED SEPTEMBER 30, 2006			
RANK	SHARES	STOCKS	MARKET VALUE
1	9,660,565	Exxon Mobil Corp.	\$648,223,915
2	15,773,068	General Electric Corp.	556,789,313
3	9,837,836	Citigroup Inc.	488,645,298
4	7,897,802	Bank of America	423,085,233
5	13,774,105	Microsoft Corp.	376,446,276
6	12,777,303	Pfizer Inc.	362,364,319
7	4,883,997	American International Group	323,613,673
8	4,921,834	Proctor and Gamble	305,055,265
9	6,466,967	JP Morgan Chase	303,688,787
10	4,636,892	Johnson & Johnson	301,119,773

Source: Public School Employees Retirement Systems' Financial Report and Actuarial Valuation

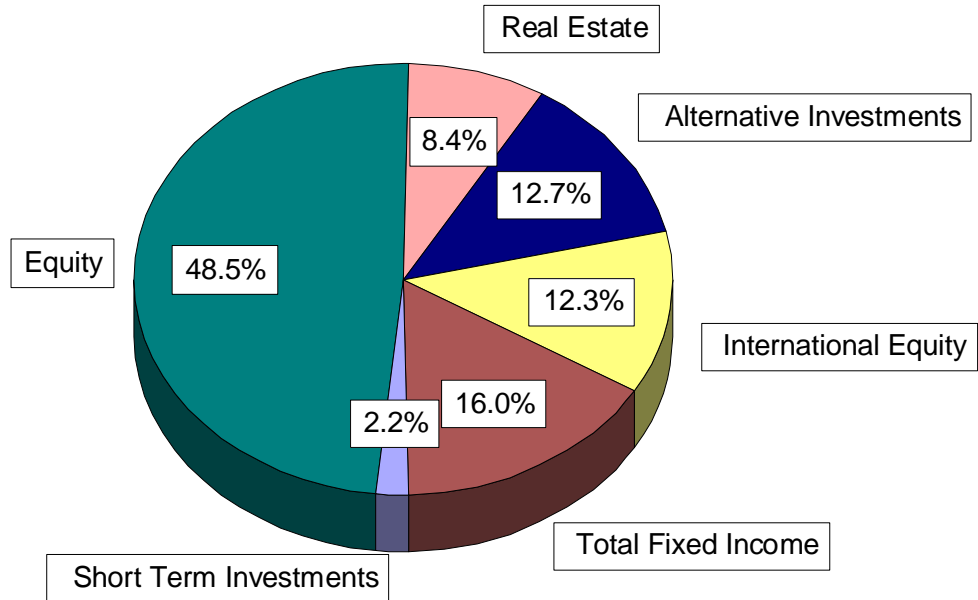
Asset Allocation of the State Employees Retirement System
Fiscal Year Ended September 30, 2006



LARGEST STOCK HOLDINGS BY MARKET VALUE FISCAL YEAR ENDED SEPTEMBER 30, 2006			
RANK	SHARES	STOCKS	MARKET VALUE
1	2,423,641	Exxon Mobil Corp.	\$162,626,304
2	3,947,987	General Electric Corp.	139,363,945
3	2,436,660	Citigroup Inc.	121,028,895
4	1,966,534	Bank of America	105,347,238
5	3,476,787	Microsoft Corp.	95,020,590
6	3,215,547	Pfizer Inc.	91,192,911
7	1,220,630	American International Group	80,878,920
8	1,242,385	Proctor and Gamble	77,003,041
9	1,170,428	Johnson & Johnson	76,007,604
10	1,602,721	JP Morgan Chase	75,263,782

Source: State Employees Systems' Financial Report and Actuarial Valuation

Asset Allocation of the State Police Retirement System
Fiscal Year Ended September 30, 2006



LARGEST STOCK HOLDINGS BY MARKET VALUE FISCAL YEAR ENDED SEPTEMBER 30, 2006			
RANK	SHARES	STOCKS	MARKET VALUE
1	268,536	Exxon Mobil Corp.	\$18,018,749
2	438,106	General Electric Corp.	15,465,130
3	271,556	Citigroup Inc.	13,488,174
4	218,678	Bank of America Corp.	11,714,589
5	384,028	Microsoft Corp.	10,495,494
6	355,566	Pfizer Inc.	10,083,841
7	135,423	American International Group	8,973,096
8	137,246	Proctor and Gamble	8,506,477
9	129,283	Johnson & Johnson	8,395,644
10	178,611	JP Morgan Chase	8,387,551

Source: State Police Retirement Systems' Financial Report and Actuarial Valuation